

## LISTING OF THE CLAIMS

1. (Previously presented) A computer-implemented method of facilitating trading, comprising:

automatically, via a computer, sending a trial order to a computer-implemented market via a computer communications interface, wherein the trial order identifies an item to trade and indicates a non-zero quantity and a price for the item, and wherein the quantity indicated in the trial order is automatically set to zero when the trial order is paired with a contra-side order, and

automatically, via a computer, receiving a pairing report via a computer communications interface when the trial order is paired with a contra-side order,

wherein the trial order is paired for a zero quantity of the item, and

wherein the trial order provides discovery of current market depth for the item at the indicated quantity and price while resulting in a pairing for a zero quantity of the item.

2. (Previously presented) The method of claim 1, wherein the pairing report also indicates the price at which the trial order was paired with the contra-side order.

3. (Original) The method of claim 1, wherein the automatically sending and receiving are performed by a trading process.

4. (Previously presented) A computer-implemented method of facilitating trading, comprising:

automatically, under control of instructions that are executed by one or more computing devices of a computer system:

receiving a trial order via a computer communications interface, wherein the trial order identifies an item to trade and indicates a non-zero quantity and a price for the item,

pairing the trial order with a contra-side order, wherein said pairing includes automatically adjusting the quantity indicated in the trial order to zero and producing a pairing of the trial order with the contra-side order for a zero quantity of the item, and

reporting, via a computer communications interface, the pairing of the trial order for the zero quantity of the item.

5. (Previously presented) The method of claim 4, further comprising selecting the trial order for pairing with the contra-side order without affecting the pairing priority of other orders in the order file.

6. (Previously presented) The method of claim 4, wherein reporting the pairing of the trial order includes sending a pairing report for the zero quantity of the item to a source of the trial order.

7. (Previously presented) The method of claim 6, wherein the pairing report includes the price at which the trial order was paired with the contra-side order.

8. (Previously presented) The method of claim 29, further comprising automatically responding to a market inquiry based on orders in the order file other than the trial order.

9. (Previously presented) The method of claim 29, further comprising automatically removing the trial order from the order file after reporting the pairing of the trial order.

10. (Previously presented) The method of claim 4, wherein the automatically receiving, pairing, and reporting are performed by a market process that provides a market at which market participants trade items.

11. (Original) The method of claim 4, wherein the trial order is received from a trading process.

12. (Previously presented) A computer system configured to facilitate trading, comprising:

a first computing component configured to generate a trial order that identifies an item to trade and indicates a non-zero quantity and a price for the item, wherein the computing component further includes a communications interface configured to send the trial order to a market which enables market participants to trade items, and wherein the quantity indicated in the trial order is automatically set to zero when the trial order is paired with a contra-side order, and

a second computing component configured to receive a pairing report from the market via a communications interface,

wherein the trial order has been paired with a contra-side order for a zero quantity of the item, and

wherein the trial order provides discovery of current market depth for the item at the indicated quantity and price while resulting in a pairing for a zero quantity of the item.

13. (Previously presented) The system of claim 12, wherein the pairing report received by the second computing component indicates the price at which the trial order was paired with the contra-side order.

14. (Previously presented) The system of claim 12, wherein the first computing component and the second computing component are configured to execute a trading process that sends the trial order and receives the pairing report, respectively.

15. (Previously presented) A computer system configured to facilitate trading, comprising:

one or more computing components configured to receive a trial order and pair the trial order with a contra-side order, wherein the trial order identifies an item to trade and indicates a non-zero quantity and a price for the item,

wherein upon pairing, the one or more computing components are configured to automatically set the quantity indicated in the trial order to zero and produce a pairing of the trial order with the contra-side order for a zero quantity of the item, and

wherein the one or more computing components are further configured to report the pairing of the trial order for the zero quantity of the item.

16. (Previously presented) The system of claim 15, wherein the one or more computing components are further configured to select the trial order for pairing with the contra-side order without affecting the pairing priority of other orders in the order file.

17. (Previously presented) The system of claim 15, wherein the one or more computing components are configured to report the pairing of the trial order by sending a pairing report for the zero quantity of the item to a source of the trial order.

18. (Previously presented) The system of claim 17, wherein the pairing report includes the price at which the trial order was paired with the contra-side order.

19. (Previously presented) The system of claim 31, wherein the one or more computing components are further configured to automatically respond to a market inquiry based on orders in the order file other than the trial order.

20. (Previously presented) The system of claim 31, wherein the one or more computing components are further configured to automatically remove the trial order from the order file after reporting the pairing of the trial order.

21. (Previously presented) The system of claim 15, wherein the one or more computing components are configured to execute a market process that performs the receiving, pairing, and reporting, wherein the market process is configured to provide a market at which market participants trade items.

22. (Previously presented) The system of claim 15, wherein the one or more computing components are configured to receive the trial order from a trading process.

23. (Previously presented) A tangible computer-accessible medium with structurally modified material storing computer-executable instructions, wherein the instructions facilitate trading at a market and, when accessed and executed, cause a computer to:

receive a trial order that identifies an item to trade and indicates a non-zero quantity and a price for the item,

pair the trial order with a contra-side order, wherein pairing the trial order includes automatically adjusting the quantity indicated in the trial order to zero and producing a pairing of the trial order with the contra-side order for a zero quantity of the item, and

report the pairing of the trial order for the zero quantity of the item.

24. (Previously presented) The computer-accessible medium of claim 23, wherein the executable instructions further cause the computer to select the trial order for pairing with the contra-side order without affecting the pairing priority of other orders in the order file.

25. (Previously presented) The computer-accessible medium of claim 23, wherein the instructions, when executed, cause the computer to send a pairing report for the zero quantity of the item to a source of the trial order.

26. (Previously presented) The computer-accessible medium of claim 25, wherein the pairing report includes the price at which the trial order was paired with the contra-side order.

27. (Previously presented) The computer-accessible medium of claim 33, wherein the executable instructions further cause the computer to respond to a market inquiry based on orders in the order file other than the trial order.

28. (Previously presented) The computer-accessible medium of claim 33, wherein the executable instructions further cause the computer to remove the trial order from the order file after reporting the pairing of the trial order.

29. (Previously presented) The method of claim 4, further comprising entering the trial order into an order file that contains orders to be paired with contra-side orders.

30. (Previously presented) The method of claim 29, wherein the order file is maintained by a market process that provides a market that enables market participants to trade items.

31. (Previously presented) The system of claim 15, wherein the one or more computing components are further configured to enter the trial order into an order file that contains orders to be paired with contra-side orders.

32. (Previously presented) The system of claim 31, wherein the order file is maintained by a market process that provides a market that enables market participants to trade items.

33. (Previously presented) The computer-accessible medium of claim 23, wherein the executable instructions further cause the computer to enter the trial order into an order file that contains orders to be paired with contra-side orders.

34. (Previously presented) The computer-accessible medium of claim 33, wherein the order file is maintained by a market process that provides a market that enables market participants to trade items.

35. (Previously presented) A computer system configured to facilitate trading, comprising:

means for receiving a trial order via a computer communications interface, wherein the trial order identifies an item to trade and indicates a non-zero quantity and a price for the item,

means for pairing the trial order with a contra-side order, wherein the means for pairing are configured to automatically adjust the quantity indicated in the trial order to zero and produce a pairing of the trial order with the contra-side order for a zero quantity of the item, and

means for reporting, via a computer communications interface, the pairing of the trial order for the zero quantity of the item.

36. (Previously presented) The computer system of claim 35, further comprising means for entering the trial order into an order file that contains orders to be paired with contra-side orders.

37. (Previously presented) The computer system of claim 36, further comprising means for selecting the trial order for pairing with the contra-side order without affecting the pairing priority of other orders in the order file.

38. (Previously presented) The computer system of claim 35, wherein the means for reporting the pairing of the trial order includes means for sending a pairing report for the zero quantity of the item to a source of the trial order, wherein the pairing report includes the price at which the trial order was paired with the contra-side order.